

## Yvann LE FAY

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### EDUCATION

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<b>École Normale Supérieure Paris-Saclay</b> <i>M.Sc. in Applied Mathematics and Machine Learning, MVA</i>	Orsay, France 2023-2024
<b>ENSAE</b> <i>M.Eng. in Statistics</i>	Palaiseau, France 2020 - 2024
<b>Paris-Saclay University</b> <i>B.Sc. in Fundamental Mathematics</i>	Orsay, France 2020 - 2021
<b>Lycée Henri-IV</b> <i>Program in math, computer science and physics leading to nationwide entrance examinations to the Grandes Écoles</i>	Paris, France 2018 - 2020

### EXPERIENCE

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<b>Aalto University - Simo Särkkä's group</b> <i>Research internship, supervised by Adrien Corenflos</i> <ul style="list-style-type: none"><li>• ...</li></ul>	Espoo, Finland May 2023 - Sep. 2023
<b>INRIA - MIND</b> <i>Research internship, supervised by Demian Wassermann</i> <ul style="list-style-type: none"><li>• Worked on variational inference methods for neuro-imaging.</li></ul>	Palaiseau, France Jan. 2023 - Mar. 2023
<b>Lombard Odier Investment Managers' - Multi-Asset</b> <i>Off-cycle internship as a quantitative researcher, supervised by Serge Tabachnik</i> <ul style="list-style-type: none"><li>• Received a renewal offer.</li></ul>	Geneva, Switzerland Jun. 2022 - Nov. 2022
<b>Société Générale (CDN, Retail Banking)</b> <i>Internship in data science and risk analysis, supervised by Pierre Bouché</i> <ul style="list-style-type: none"><li>• Backtested a credit decision tool, detected outliers in audit logs.</li><li>• Conducted a study on omnichannel customer behaviours as part of the fusion between Société Générale and Crédit du Nord.</li></ul>	Paris, France Jun. 2021 - Aug. 2021

### PROGRAMMING SKILLS

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**Languages:** Python, Ocaml, Wolfram Language, SQL  
**Environments:** Git, Linux, Bloomberg, Excel  
**Libraries and others:** JAX, PySpark, Dask, blp

### OTHERS

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**Languages:** French, English  
**Citizenships:** French, Swiss